PI ETA – Challenging The Way You Think!

About PI ETA

PI ETA Consulting Company provides Treasury & Financial Risk Management consulting services. As Treasury & Financial Risk Management facilitators, we assist our clients in managing their financial risks independently with a combination of the following customized methodologies.

- **Consulting Services** – assist organizations in identifying, mitigating, measuring and monitoring risk exposures, and in implementing sound and effective risk management policies and framework.
- **Training Programs** – constitute the educational pillars of our objective as comprehensive Treasury & Financial Risk Management facilitators.
- **Software Systems** – assist organizations in measuring, monitoring and managing their risk exposures.
  - Treasury & Financial Risk Management Systems – ▫ **The PERMIT®[1] System**, ▫ **The PERMIT® Batch Manager System**, ▫ **The PERMIT® Reports Manager System**, ▫ **The PERMIT® Auto-Feeds Manager System**, ▫ **The PERMIT® PayMaster System**, ▫ **The PERMIT® Risk Manager System**, ▫ **The PERMIT® Portfolio Manager System.**
  - Knowledge Management System – ▫ **The PEKE®[2] System**

About The PERMIT® Risk Manager System

A *multi-tier networkable enterprise* Financial Risk Management system developed entirely in-house by **PETS**[3] Group working in tandem with **PEER**[4] Group, that allows Global Risk Managers *to compute risk measurements and perform in-depth risk analyses.* **The PERMIT® Risk Manager System** is one of the *world's first comprehensive software* to adopt the **PET-DOG®**[5] system (On-line Help Functions and Guidance Features).

The PERMIT® Risk Manager System

Enterprise Risk Scorecard Module

Market Risk Management Module

Operational Risk Management Module

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[1] **PERMIT®** is an acronym for **PI ETA R**isk **M**anagement **I**nformation **T**echnology.

[2] **PEKE®** is an acronym for **PI ETA K**nowledge **E**ngine.

[3] **PETS** is an acronym for **PI ETA T**echnological **S**upport.

[4] **PEER** is an acronym for **PI ETA E**ngagement **R**esource.

[5] **PET-DOG®** is an acronym for **PI ETA T**actically-**D**eveloped **O**n-line **G**uidance.

Key PERMIT® Risk Manager (PRM) Features:

Incremental VaR Analysis

PRM allows Global Risk Managers to analyze Value-at-Risk (**VaR**) and Conditional Value-at-Risk (**C-VaR**) "blow ups", i.e., Global Risk Managers can do additional analysis to pin-point particular deals or a portfolio of deals which are contributing to unusual Market Risk VaR and C-VaR results. Global Risk Managers can then highlight these observations to both the management and dealers involved so that management and dealers concerned can then take the necessary action(s) to avoid a risk "blow up".

Stress Test Reports

PRM allows Global Risk Managers to perform customized Stress Testing, by allowing the specification of desired scenarios that an organization's portfolio should be stress tested with. In this manner, although the Global Risk Manager may still not be able to determine the absolute worst-case scenario; nonetheless, they are able to understand some possible stresses that an organization's portfolio may be subjected to. This allows the management to decide on appropriate courses of actions to mitigate these risks.

Recent Event Weightings Settings

PRM allows Global Risk Managers to make adjustments and assign weightings to emphasize the importance of the more recent historical data used in the computation of Value-at-Risk (VaR) and Conditional Value-at-Risk (C-VaR). This feature can also mean less historical data may be needed for risk measure computations.

Risk Measures Limit Checks

PRM allows Global Risk Managers to pre-set limits on VaR and C-VaR so as to provide a check on the amount of risk an organization can stomach. In addition, PRM also allows limits to be set at various detailed levels, so that organizations can control the amounts of risk their various business units are allowed to undertake. This powerful risk management tool allows organizations to actively monitor the level of risk they are exposed to, on a regular basis (as often as the risk measures are computed).

The PERMIT® Risk Manager System Architecture